

TRANSFINITE DIAMETER NOTIONS IN \mathbb{C}^N AND INTEGRALS OF VANDERMONDE DETERMINANTS

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ABSTRACT. We provide a general framework and indicate relations between the notions of transfinite diameter, homogeneous transfinite diameter, and weighted transfinite diameter for sets in \mathbb{C}^N . An ingredient is a formula of Rumely [19] which relates the Robin function and the transfinite diameter of a compact set. We also prove limiting formulas for integrals of generalized Vandermonde determinants with varying weights for a general class of compact sets and measures in \mathbb{C}^N . Our results extend to certain weights and measures defined on cones in \mathbb{R}^N .

1. Introduction.

Given a compact set E in the complex plane \mathbb{C} , the *transfinite diameter* of E is the number

$$d(E) := \lim_{n \rightarrow \infty} \max_{\zeta_1, \dots, \zeta_n \in E} |VDM(\zeta_1, \dots, \zeta_n)|^{1/(n)} := \max_{\zeta_1, \dots, \zeta_n \in E} \prod_{i < j} |\zeta_i - \zeta_j|^{1/(n)}.$$

It is well-known that this quantity is equivalent to the *Chebyshev constant* of E :

$$T(E) := \lim_{n \rightarrow \infty} [\inf \{ \|p_n\|_E : p_n(z) = z^n + \sum_{j=1}^{n-1} c_j z^j \}]^{1/n}$$

(here, $\|p_n\|_E := \sup_{z \in E} |p(z)|$) and also to $e^{-\rho(E)}$ where

$$\rho(E) := \lim_{|z| \rightarrow \infty} [g_E(z) - \log |z|]$$

is the *Robin constant* of E . The function g_E is the *Green function* of logarithmic growth associated to E . Moreover, if w is an admissible weight function on E , weighted versions of the above quantities can be defined. We refer the reader to the book of Saff-Totik [20] for the definitions and relationships.

For $E \subset \mathbb{C}^N$ with $N > 1$, multivariate notions of transfinite diameter, Chebyshev constant and Robin-type constants have been introduced and

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studied by several people. For an introduction to weighted versions of some of these quantities, see Appendix B by Bloom in [20]. In the first part of this paper (section 2), we discuss a general framework for the various types of transfinite diameters in the spirit of Zaharjuta [23]. In particular, we relate (Theorem 2.7) two weighted transfinite diameters, $d^w(E)$ and $\delta^w(E)$, of a compact set $E \subset \mathbb{C}^N$ using a remarkable result of Rumely [19] which itself relates the (unweighted) transfinite diameter $d(E)$ with a Robin-like integral formula. Very recently Berman-Boucksom [2] have established a generalization of Rumely's formula which includes a weighted version of his result.

In the second part of the paper (section 3) we generalize to \mathbb{C}^N some results on strong asymptotics of Christoffel functions proved in [8] in one variable. For E a compact subset of \mathbb{C} , w an admissible weight function on E , and μ a positive Borel measure on E such that the triple (E, w, μ) satisfies a weighted Bernstein-Markov inequality (see (3.5)), we take, for each $n = 1, 2, \dots$, a set of orthonormal polynomials $q_1^{(n)}, \dots, q_n^{(n)}$ with respect to the varying measures $w(z)^{2n} d\mu(z)$ where $\deg q_j^{(n)} = j - 1$ and form the sequence of Christoffel functions $K_n(z) := \sum_{j=1}^n |q_j^{(n)}(z)|^2$. In [8] we showed that

$$(1.1) \quad \frac{1}{n} K_n(z) w(z)^{2n} d\mu(z) \rightarrow d\mu_{eq}^w(z)$$

weak-* where μ_{eq}^w is the potential-theoretic weighted equilibrium measure. The key ingredients to proving (1.1) are, firstly, the verification that

$$(1.2) \quad \lim_{n \rightarrow \infty} Z_n^{1/n^2} = \delta^w(E)$$

where

$$(1.3) \quad Z_n = Z_n(E, w, \mu) :=$$

$$\int_{E^n} |VDM(\lambda_1, \dots, \lambda_n)|^2 w(\lambda_1)^{2n} \cdots w(\lambda_n)^{2n} d\mu(\lambda_1) \cdots d\mu(\lambda_n);$$

and, secondly, a “large deviation” result in the spirit of Johansson [16]. We generalize these two results to \mathbb{C}^N , $N > 1$ (Theorems 3.1 and 3.2). The methods are similar to the corresponding one variable methods and were announced in [8], Remark 3.1. In particular, $\delta^w(E)$ is interpreted as the transfinite diameter of a circled set in one higher dimension. We also discuss the case where $E = \Gamma$ is an unbounded cone in \mathbb{R}^N for special weights and measures. Some of our results were proved independently by Berman-Boucksom [2].

We end the paper with a short section which includes questions related to these topics. We are grateful to Robert Berman for making reference [2]

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2. Transfinite diameter notions in \mathbb{C}^N .

We begin by considering a function Y from the set of multiindices $\alpha \in \mathbf{N}^N$ to the nonnegative real numbers satisfying:

$$(2.1) \quad Y(\alpha + \beta) \leq Y(\alpha) \cdot Y(\beta) \text{ for all } \alpha, \beta \in \mathbf{N}^N.$$

We call a function Y satisfying (2.1) *submultiplicative*; we have three main examples below. Let $e_1(z), \dots, e_j(z), \dots$ be a listing of the monomials $\{e_i(z) = z^{\alpha(i)} = z_1^{\alpha_1} \cdots z_N^{\alpha_N}\}$ in \mathbb{C}^N indexed using a lexicographic ordering on the multiindices $\alpha = \alpha(i) = (\alpha_1, \dots, \alpha_N) \in \mathbf{N}^N$, but with $\deg e_i = |\alpha(i)|$ nondecreasing. We write $|\alpha| := \sum_{j=1}^N \alpha_j$.

We define the following integers:

- (1) $m_d^{(N)} = m_d :=$ the number of monomials $e_i(z)$ of degree at most d in N variables;
- (2) $h_d^{(N)} = h_d :=$ the number of monomials $e_i(z)$ of degree exactly d in N variables;
- (3) $l_d^{(N)} = l_d :=$ the sum of the degrees of the m_d monomials $e_i(z)$ of degree at most d in N variables.

We have the following relations:

$$(2.2) \quad m_d^{(N)} = \binom{N+d}{d}; \quad h_d^{(N)} = m_d^{(N)} - m_{d-1}^{(N)} = \binom{N-1+d}{d}$$

and

$$(2.3) \quad h_d^{(N+1)} = \binom{N+d}{d} = m_d^{(N)}; \quad l_d^{(N)} = N \binom{N+d}{N+1} = \left(\frac{N}{N+1}\right) \cdot d m_d^{(N)}.$$

The elementary fact that the dimension of the space of homogeneous polynomials of degree d in $N+1$ variables equals the dimension of the space of polynomials of degree at most d in N variables will be crucial in sections 4 and 5. Finally, we let

$$r_d^{(N)} = r_d := d h_d^{(N)} = d(m_d^{(N)} - m_{d-1}^{(N)})$$

which is the sum of the degrees of the h_d monomials $e_i(z)$ of degree exactly d in N variables. We observe that

$$(2.4) \quad l_d^{(N)} = \sum_{k=1}^d r_k^{(N)} = \sum_{k=1}^N k h_k^{(N)}.$$

Let $K \subset \mathbb{C}^N$ be compact. Here are our three natural constructions associated to K :

- (1) *Chebyshev constants:* Define the class of polynomials

$$P_i = P(\alpha(i)) := \{e_i(z) + \sum_{j < i} c_j e_j(z)\};$$

and the Chebyshev constants

$$Y_1(\alpha) := \inf\{\|p\|_K : p \in P_i\}.$$

We write $t_{\alpha,K} := t_{\alpha(i),K}$ for a Chebyshev polynomial; i.e., $t_{\alpha,K} \in P(\alpha(i))$ and $\|t_{\alpha,K}\|_K = Y_1(\alpha)$.

- (2) *Homogeneous Chebyshev constants:* Define the class of homogeneous polynomials

$$P_i^{(H)} = P^{(H)}(\alpha(i)) := \{e_i(z) + \sum_{j < i, \deg(e_j)=\deg(e_i)} c_j e_j(z)\};$$

and the homogeneous Chebyshev constants

$$Y_2(\alpha) := \inf\{\|p\|_K : p \in P_i^{(H)}\}.$$

We write $t_{\alpha,K}^{(H)} := t_{\alpha(i),K}^{(H)}$ for a homogeneous Chebyshev polynomial; i.e., $t_{\alpha,K}^{(H)} \in P^{(H)}(\alpha(i))$ and $\|t_{\alpha,K}^{(H)}\|_K = Y_2(\alpha)$.

- (3) *Weighted Chebyshev constants:* Let w be an admissible weight function on K (see below) and let

$$Y_3(\alpha) := \inf\{|w|^{\alpha(i)} |p|_K := \sup_{z \in K} \{|w(z)|^{\alpha(i)} |p(z)| : p \in P_i\}$$

be the weighted Chebyshev constants. Note we use the polynomial classes P_i as in (1). We write $t_{\alpha,K}^w$ for a weighted Chebyshev polynomial; i.e., $t_{\alpha,K}^w$ is of the form $w^{\alpha(i)} p$ with $p \in P(\alpha(i))$ and $\|t_{\alpha,K}^w\|_K = Y_3(\alpha)$.

Let Σ denote the standard $(N - 1)$ -simplex in \mathbb{R}^N ; i.e.,

$$\Sigma = \{\theta = (\theta_1, \dots, \theta_N) \in \mathbb{R}^N : \sum_{j=1}^N \theta_j = 1, \theta_j \geq 0, j = 1, \dots, N\},$$

and let

$$\Sigma^0 := \{\theta \in \Sigma : \theta_j > 0, j = 1, \dots, N\}.$$

Given a submultiplicative function $Y(\alpha)$, define, as with the above examples, a new function

$$(2.5) \quad \tau(\alpha) := Y(\alpha)^{1/|\alpha|}.$$

An examination of lemmas 1, 2, 3, 5, and 6 in [23] shows that (2.1) is the only property of the numbers $Y(\alpha)$ needed to establish those lemmas. That is, we have the following results for $Y : \mathbf{N}^N \rightarrow \mathbb{R}^+$ satisfying (2.1) and the associated function $\tau(\alpha)$ in (2.5).

Lemma 2.1. *For all $\theta \in \Sigma^0$, the limit*

$$T(Y, \theta) := \lim_{\alpha/|\alpha| \rightarrow \theta} Y(\alpha)^{1/|\alpha|} = \lim_{\alpha/|\alpha| \rightarrow \theta} \tau(\alpha)$$

exists.

Lemma 2.2. *The function $\theta \rightarrow T(Y, \theta)$ is log-convex on Σ^0 (and hence continuous).*

Lemma 2.3. *Given $b \in \partial\Sigma$,*

$$\liminf_{\theta \rightarrow b, \theta \in \Sigma^0} T(Y, \theta) = \liminf_{i \rightarrow \infty, |\alpha(i)|/|\alpha(i)| \rightarrow b} \tau(\alpha(i)).$$

Lemma 2.4. *Let $\theta(k) := \alpha(k)/|\alpha(k)|$ for $k = 1, 2, \dots$ and let Q be a compact subset of Σ^0 . Then*

$$\limsup_{|\alpha| \rightarrow \infty} \{\log \tau(\alpha(k)) - \log T(Y(\theta(k))) : |\alpha(k)| = \alpha, \theta(k) \in Q\} = 0.$$

Lemma 2.5. *Define*

$$\tau(Y) := \exp \left[\frac{1}{\text{meas}(\Sigma)} \int_{\Sigma} \log T(Y, \theta) d\theta \right]$$

Then

$$\lim_{d \rightarrow \infty} \frac{1}{h_d} \sum_{|\alpha|=d} \log \tau(\alpha) = \log \tau(Y);$$

i.e., using (2.5),

$$\lim_{d \rightarrow \infty} \left[\prod_{|\alpha|=d} Y(\alpha) \right]^{1/h_d} = \tau(Y).$$

One can incorporate all of the $Y(\alpha)$'s for $|\alpha| \leq d$; this is the content of the next result.

Theorem 2.6. *We have*

$$\lim_{d \rightarrow \infty} \left[\prod_{|\alpha| \leq d} Y(\alpha) \right]^{1/l_d} \text{ exists and equals } \tau(Y).$$

Proof. Define the geometric means

$$\tau_d^0 := \left(\prod_{|\alpha|=d} \tau(\alpha) \right)^{1/h_d}, \quad d = 1, 2, \dots$$

The sequence

$$\log \tau_1^0, \log \tau_1^0, \dots (r_1 \text{ times}), \dots, \log \tau_d^0, \log \tau_d^0, \dots (r_d \text{ times}), \dots$$

converges to $\log \tau(Y)$ by the previous lemma; hence the arithmetic mean of the first $l_d = \sum_{k=1}^d r_k$ terms (see (2.4)) converges to $\log \tau(Y)$ as well. Exponentiating this arithmetic mean gives

$$(2.6) \quad \left(\prod_{k=1}^d (\tau_k^0)^{r_k} \right)^{1/l_d} = \left(\prod_{k=1}^d \prod_{|\alpha|=k} \tau(\alpha)^k \right)^{1/l_d} = \left(\prod_{|\alpha| \leq d} Y(\alpha) \right)^{1/l_d}$$

and the result follows. \square

Returning to our examples (1)-(3), example (1) was the original setting of Zaharjuta [23] which he utilized to prove the existence of the limit in the definition of the *transfinite diameter* of a compact set $K \subset \mathbb{C}^N$. For $\zeta_1, \dots, \zeta_n \in \mathbb{C}^N$, let

$$(2.7) \quad \begin{aligned} VDM(\zeta_1, \dots, \zeta_n) &= \det[e_i(\zeta_j)]_{i,j=1,\dots,n} \\ &= \det \begin{bmatrix} e_1(\zeta_1) & e_1(\zeta_2) & \dots & e_1(\zeta_n) \\ \vdots & \vdots & \ddots & \vdots \\ e_n(\zeta_1) & e_n(\zeta_2) & \dots & e_n(\zeta_n) \end{bmatrix} \end{aligned}$$

and for a compact subset $K \subset \mathbb{C}^N$ let

$$V_n = V_n(K) := \max_{\zeta_1, \dots, \zeta_n \in K} |VDM(\zeta_1, \dots, \zeta_n)|.$$

Then

$$(2.8) \quad d(K) = \lim_{d \rightarrow \infty} V_{m_d}^{1/l_d}$$

is the *transfinite diameter* of K ; Zaharjuta [23] showed that the limit exists by showing that one has

$$(2.9) \quad d(K) = \exp \left[\frac{1}{\text{meas}(\Sigma)} \int_{\Sigma^0} \log \tau(K, \theta) d\theta \right]$$

where $\tau(K, \theta) = T(Y_1, \theta)$ from (1); i.e., the right-hand-side of (2.9) is $\tau(Y_1)$. This follows from Theorem 2.6 for $Y = Y_1$ and the estimate

$$\left(\prod_{k=1}^d (\tau_k^0)^{r_k} \right)^{1/l_d} \leq V_{m_d}^{1/l_d} \leq (m_d!)^{1/l_d} \left(\prod_{k=1}^d (\tau_k^0)^{r_k} \right)^{1/l_d}$$

in [23] (compare (2.6)).

For a compact *circled* set $K \subset \mathbb{C}^N$; i.e., $z \in K$ if and only if $e^{i\phi}z \in K$, $\phi \in [0, 2\pi]$, one need only consider homogeneous polynomials in the definition of

the directional Chebyshev constants $\tau(K, \theta)$. In other words, in the notation of (1) and (2), $Y_1(\alpha) = Y_2(\alpha)$ for all α so that

$$T(Y_1, \theta) = T(Y_2, \theta) \text{ for circled sets } K.$$

This is because for such a set, if we write a polynomial p of degree d as $p = \sum_{j=0}^d H_j$ where H_j is a homogeneous polynomial of degree j , then, from the Cauchy integral formula, $\|H_j\|_K \leq \|p\|_K$, $j = 0, \dots, d$. Moreover, a slight modification of Zaharjuta's arguments prove the existence of the limit of appropriate roots of maximal *homogeneous* Vandermonde determinants; i.e., the homogeneous transfinite diameter $d^{(H)}(K)$ of a compact set (cf., [15]). From the above remarks, it follows that

$$(2.10) \quad \text{for circled sets } K, \quad d(K) = d^{(H)}(K).$$

Since we will be using the homogeneous transfinite diameter, we amplify the discussion. We relabel the standard basis monomials $\{e_i^{(H,d)}(z) = z^{\alpha(i)} = z_1^{\alpha_1} \cdots z_N^{\alpha_N}\}$ where $|\alpha(i)| = d$, $i = 1, \dots, h_d$, we define the d -homogeneous Vandermonde determinant

$$(2.11) \quad VDMH_d((\zeta_1, \dots, \zeta_{h_d})) := \det[e_i^{(H,d)}(\zeta_j)]_{i,j=1,\dots,h_d}.$$

Then

$$(2.12) \quad d^{(H)}(K) = \lim_{d \rightarrow \infty} \left[\max_{\zeta_1, \dots, \zeta_{h_d} \in K} |VDMH_d(\zeta_1, \dots, \zeta_{h_d})| \right]^{1/dh_d}$$

is the homogeneous transfinite diameter of K ; the limit exists and equals

$$\exp \left[\frac{1}{\text{meas}(\Sigma)} \int_{\Sigma^0} \log T(Y_2, \theta) d\theta \right]$$

where $T(Y_2, \theta)$ comes from (2).

Finally, related to example (3), there are similar properties for the weighted version of directional Chebyshev constants and transfinite diameter. To define weighted notions, let $K \subset \mathbf{C}^N$ be closed and let w be an *admissible* weight function on K ; i.e., w is a nonnegative, usc function with $\{z \in K : w(z) > 0\}$. Let $Q := -\log w$ and define the weighted pluricomplex Green function $V_{K,Q}^*(z) := \limsup_{\zeta \rightarrow z} V_{K,Q}(\zeta)$ where

$$V_{K,Q}(z) := \sup\{u(z) : u \in L(\mathbf{C}^N), u \leq Q \text{ on } K\}.$$

Here, $L(\mathbf{C}^N)$ is the set of all plurisubharmonic functions u on \mathbf{C}^N with the property that $u(z) - \log|z| = O(1)$, $|z| \rightarrow \infty$. If K is closed but not necessarily bounded, we require that w satisfies the growth property

$$(2.13) \quad |z|w(z) \rightarrow 0 \text{ as } |z| \rightarrow \infty, \quad z \in K,$$

so that $V_{K,Q}$ is well-defined and equals $V_{K \cap B_R, Q}$ for $R > 0$ sufficiently large where $B_R = \{z : |z| \leq R\}$ (Definition 2.1 and Lemma 2.2 of Appendix B in

[20]). The unweighted case is when $w \equiv 1$ ($Q \equiv 0$); we then write V_K for the pluricomplex Green function. The set K is called *regular* if $V_K = V_K^*$; i.e., $\underline{V_K}$ is continuous; and K is *locally regular* if for each $z \in K$, the sets $K \cap \overline{B(z, r)}$ are regular for $r > 0$ where $B(z, r)$ denotes the ball of radius r centered at z . We define the *weighted transfinite diameter*

$$d^w(K) := \exp \left[\frac{1}{\text{meas}(\Sigma)} \int_{\Sigma^0} \log \tau^w(K, \theta) d\theta \right]$$

as in [9] where $\tau^w(K, \theta) = T(Y_3, \theta)$ from (3); i.e., the right-hand-side of this equation is the quantity $\tau(Y_3)$.

We remark for future use that if $\{K_j\}$ is a decreasing sequence of locally regular compacta with $K_j \downarrow K$, and if w_j is a continuous admissible weight function on K_j with $w_j \downarrow w$ on K where w is an admissible weight function on K , then the argument in Proposition 7.5 of [9] shows that $\lim_{j \rightarrow \infty} \tau^{w_j}(K_j, \theta) = \tau^w(K, \theta)$ for all $\theta \in \Sigma^0$ (we mention that there is a misprint in the statement of this proposition in [9]) and hence

$$(2.14) \quad \lim_{j \rightarrow \infty} d^{w_j}(K_j) = d^w(K).$$

In particular, (2.14) holds in the unweighted case ($w \equiv 1$) for any decreasing sequence $\{K_j\}$ of compacta with $K_j \downarrow K$; i.e.,

$$(2.15) \quad \lim_{j \rightarrow \infty} d(K_j) = d(K)$$

(cf., [9] equation (1.13)).

Another natural definition of a weighted transfinite diameter uses weighted Vandermonde determinants. Let $K \subset \mathbb{C}^N$ be compact and let w be an admissible weight function on K . Given $\zeta_1, \dots, \zeta_n \in K$, let

$$\begin{aligned} W(\zeta_1, \dots, \zeta_n) &:= VDM(\zeta_1, \dots, \zeta_n) w(\zeta_1)^{|\alpha(n)|} \cdots w(\zeta_n)^{|\alpha(n)|} \\ &= \det \begin{bmatrix} e_1(\zeta_1) & e_1(\zeta_2) & \cdots & e_1(\zeta_n) \\ \vdots & \vdots & \ddots & \vdots \\ e_n(\zeta_1) & e_n(\zeta_2) & \cdots & e_n(\zeta_n) \end{bmatrix} \cdot w(\zeta_1)^{|\alpha(n)|} \cdots w(\zeta_n)^{|\alpha(n)|} \end{aligned}$$

be a *weighted Vandermonde determinant*. Let

$$(2.16) \quad W_n := \max_{\zeta_1, \dots, \zeta_n \in K} |W(\zeta_1, \dots, \zeta_n)|$$

and define an n -th *weighted Fekete set* for K and w to be a set of n points $\zeta_1, \dots, \zeta_n \in K$ with the property that

$$|W(\zeta_1, \dots, \zeta_n)| = \sup_{\xi_1, \dots, \xi_n \in K} |W(\xi_1, \dots, \xi_n)|.$$

Also, define

$$(2.17) \quad \delta^w(K) := \limsup_{d \rightarrow \infty} W_{m_d}^{1/l_d}.$$

We will show in Proposition 2.1 that $\lim_{d \rightarrow \infty} W_{m_d}^{1/l_d}$ (the weighted analogue of (2.8)) exists. The question of the existence of this limit if $N > 1$ was raised in [9]. Moreover, using a recent result of Rumely, we show how $\delta^w(K)$ is related to $d^w(K)$:

$$(2.18) \quad \delta^w(K) = [\exp(-\int_K Q(dd^c V_{K,Q}^*)^N)]^{1/N} \cdot d^w(K)$$

where $(dd^c V_{K,Q}^*)^N$ is the complex Monge-Ampere operator applied to $V_{K,Q}^*$. We refer the reader to [17] or Appendix B of [20] for more on the complex Monge-Ampere operator.

We begin by proving the existence of the limit in the definition of $\delta^w(E)$ in (2.1) for a set $E \subset \mathbb{C}^N$ and an admissible weight w on E (see also [2]).

Proposition 2.1. *Let $E \subset \mathbb{C}^N$ be a compact set with an admissible weight function w . The limit*

$$\delta^w(E) := \lim_{d \rightarrow \infty} \left[\max_{\lambda^{(i)} \in E} |VDM(\lambda^{(1)}, \dots, \lambda^{(m_d^{(N)})})| \cdot w(\lambda^{(1)})^d \cdots w(\lambda^{(m_d^{(N)})})^d \right]^{1/l_d^{(N)}}$$

exists.

Proof. Following [6], we define the circled set

$$F = F(E, w) := \{(t, z) = (t, t\lambda) \in \mathbb{C}^{N+1} : \lambda \in E, |t| = w(\lambda)\}.$$

We first relate weighted Vandermonde determinants for E with homogeneous Vandermonde determinants for F . To this end, for each positive integer d , choose

$$m_d^{(N)} = \binom{N+d}{d}$$

(recall (2.2)) points $\{(t_i, z^{(i)})\}_{i=1, \dots, m_d^{(N)}} = \{(t_i, t_i \lambda^{(i)})\}_{i=1, \dots, m_d^{(N)}}$ in F and form the d -homogeneous Vandermonde determinant

$$VDMH_d((t_1, z^{(1)}), \dots, (t_{m_d^{(N)}}, z^{(m_d^{(N)})})).$$

We extend the lexicographical order of the monomials in \mathbb{C}^N to \mathbb{C}^{N+1} by letting t precede any of z_1, \dots, z_N . Writing the standard basis monomials of degree d in \mathbb{C}^{N+1} as

$$\{t^{d-j} e_k^{(H,d)}(z) : j = 0, \dots, d; k = 1, \dots, h_j\};$$

i.e., for each power $d - j$ of t , we multiply by the standard basis monomials of degree j in \mathbb{C}^N , and dropping the superscript (N) in $m_d^{(N)}$, we have the

d -homogeneous Vandermonde matrix

$$\begin{aligned} & \left[\begin{array}{cccc} t_1^d & t_2^d & \cdots & t_{m_d}^d \\ t_1^{d-1}e_2(z^{(1)}) & t_2^{d-1}e_2(z^{(2)}) & \cdots & t_{m_d}^{d-1}e_2(z^{(m_d)}) \\ \vdots & \vdots & \ddots & \vdots \\ e_{m_d}(z^{(1)}) & e_{m_d}(z^{(2)}) & \cdots & e_{m_d}(z^{(m_d)}) \end{array} \right] \\ &= \left[\begin{array}{cccc} t_1^d & t_2^d & \cdots & t_{m_d}^d \\ t_1^{d-1}z_1^{(1)} & t_2^{d-1}z_1^{(2)} & \cdots & t_{m_d}^{d-1}z_1^{(m_d)} \\ \vdots & \vdots & \ddots & \vdots \\ (z_N^{(1)})^d & (z_N^{(2)})^d & \cdots & (z_N^{(m_d)})^d \end{array} \right]. \end{aligned}$$

Factoring t_i^d out of the i -th column, we obtain

$$VDMH_d((t_1, z^{(1)}), \dots, (t_{m_d}, z^{(m_d)})) = t_1^d \cdots t_{m_d}^d \cdot VDM(\lambda^{(1)}, \dots, \lambda^{(m_d)});$$

thus, writing $|A| := |\det A|$ for a square matrix A ,

$$\begin{aligned} (2.19) \quad & \left| \begin{array}{cccc} t_1^d & t_2^d & \cdots & t_{m_d}^d \\ t_1^{d-1}z_1^{(1)} & t_2^{d-1}z_1^{(2)} & \cdots & t_{m_d}^{d-1}z_1^{(m_d)} \\ \vdots & \vdots & \ddots & \vdots \\ (z_N^{(1)})^d & (z_N^{(2)})^d & \cdots & (z_N^{(m_d)})^d \end{array} \right| \\ &= |t_1|^d \cdots |t_{m_d}|^d \left| \begin{array}{cccc} 1 & 1 & \cdots & 1 \\ \lambda_1^{(1)} & \lambda_1^{(2)} & \cdots & \lambda_1^{(m_d)} \\ \vdots & \vdots & \ddots & \vdots \\ (\lambda_N^{(1)})^d & (\lambda_N^{(2)})^d & \cdots & (\lambda_N^{(m_d)})^d \end{array} \right|, \end{aligned}$$

where $\lambda_k^{(j)} = z_k^{(j)}/t_j$ provided $t_j \neq 0$. By definition of F , since $(t_i, z^{(i)}) = (t_i, t_i \lambda^{(i)}) \in F$, we have $|t_i| = w(\lambda^{(i)})$ so that from (2.19)

$$\begin{aligned} & VDMH_d((t_1, z^{(1)}), \dots, (t_{m_d}, z^{(m_d)})) \\ &= VDM(\lambda^{(1)}, \dots, \lambda^{(m_d)}) \cdot w(\lambda^{(1)})^d \cdots w(\lambda^{(m_d)})^d. \end{aligned}$$

Thus

$$\begin{aligned} & \max_{(t_i, z^{(i)}) \in F} |VDMH_d((t_1, z^{(1)}), \dots, (t_{m_d}, z^{(m_d)}))| = \\ & \max_{\lambda^{(i)} \in E} |VDM(\lambda^{(1)}, \dots, \lambda^{(m_d)})| \cdot w(\lambda^{(1)})^d \cdots w(\lambda^{(m_d)})^d. \end{aligned}$$

Note that the maximum will occur when all $t_j = w(\lambda^{(j)}) > 0$. As mentioned in section 3 the limit

$$\lim_{d \rightarrow \infty} \left[\max_{(t_i, z^{(i)}) \in F} |VDMH_d((t_1, z^{(1)}), \dots, (t_{m_d}, z^{(m_d)}))| \right]^{1/dh_d^{(N+1)}} =: d^{(H)}(F)$$

exists [15]; thus the limit

$$\lim_{d \rightarrow \infty} \left[\max_{\lambda^{(i)} \in E} |VDM(\lambda^{(1)}, \dots, \lambda^{(m_d)})| \cdot w(\lambda^{(1)})^d \cdots w(\lambda^{(m_d)})^d \right]^{1/l_d^{(N)}} := \delta^w(E)$$

exists. \square

Corollary 2.1. *For $E \subset \mathbb{C}^N$ a nonpluripolar compact set with an admissible weight function w and*

$$F = F(E, w) := \{(t, z) = (t, t\lambda) \in \mathbb{C}^{N+1} : \lambda \in E, |t| = w(\lambda)\},$$

$$(2.20) \quad \delta^w(E) = d^{(H)}(F)^{\frac{N+1}{N}} = d(F)^{\frac{N+1}{N}}.$$

Proof. The first equality follows from the proof of Proposition 2.1 using the relation

$$l_d^{(N)} = \left(\frac{N}{N+1} \right) \cdot dh_d^{(N+1)}$$

(see (2.3)). The second equality is (2.10). \square

We next relate $\delta^w(E)$ and $d^w(E)$ but we first recall the remarkable formula of Rumely [19]. For a plurisubharmonic function u in $L(\mathbb{C}^N)$ we can define the *Robin function* associated to u :

$$\rho_u(z) := \limsup_{|\lambda| \rightarrow \infty} [u(\lambda z) - \log(|\lambda|)].$$

This function is plurisubharmonic (cf., [5], Proposition 2.1) and logarithmically homogeneous:

$$\rho_u(tz) = \rho_u(z) + \log|t| \text{ for } t \in \mathbb{C}.$$

For $u = V_{E,Q}^*(V_E^*)$ we write $\rho_u = \rho_{E,Q}$ (ρ_E). Rumely's formula relates ρ_E and $d(E)$:

$$(2.21) \quad -\log d(E) = \frac{1}{N} \left[\int_{\mathbb{C}^{N-1}} \rho_E(1, t_2, \dots, t_N) (dd^c \rho_E(1, t_2, \dots, t_N))^{N-1} \right. \\ \left. + \int_{\mathbb{C}^{N-2}} \rho_E(0, 1, t_3, \dots, t_N) (dd^c \rho_E(0, 1, t_3, \dots, t_N))^{N-2} \right. \\ \left. + \cdots + \int_{\mathbb{C}} \rho_E(0, \dots, 0, 1, t_N) (dd^c \rho_E(0, \dots, 0, 1, t_N) + \rho_E(0, \dots, 0, 1)) \right].$$

Here we make the convention that $dd^c = \frac{1}{2\pi}(2i\partial\bar{\partial})$ so that in any dimension $d = 1, 2, \dots$,

$$\int_{\mathbb{C}^d} (dd^c u)^d = 1$$

for any $u \in L^+(\mathbb{C}^d)$; i.e., for any plurisubharmonic function u in \mathbb{C}^d which satisfies

$$C_1 + \log(1 + |z|) \leq u(z) \leq C_2 + \log(1 + |z|)$$

for some C_1, C_2 .

We begin by rewriting (2.21) for *regular circled* sets E using an observation of Sione Ma'u. Note that for such sets, $V_E^* = \rho_E^+ := \max(\rho_E, 0)$. If we intersect E with a hyperplane \mathcal{H} through the origin, e.g., by rotating coordinates, we take $\mathcal{H} = \{z = (z_1, \dots, z_N) \in \mathbb{C}^N : z_1 = 0\}$, then $E \cap \mathcal{H}$ is a regular, compact, circled set in \mathbb{C}^{N-1} (which we identify with \mathcal{H}). Moreover, we have

$$\rho_{\mathcal{H} \cap E}(z_2, \dots, z_N) = \rho_E(0, z_2, \dots, z_N)$$

since each side is logarithmically homogeneous and vanishes for $(z_2, \dots, z_N) \in \partial(\mathcal{H} \cap E)$. Thus the terms

$$\begin{aligned} & \int_{\mathbb{C}^{N-2}} \rho_E(0, 1, t_3, \dots, t_N) (dd^c \rho_E(0, 1, t_3, \dots, t_N))^{N-2} \\ & + \dots + \int_{\mathbb{C}} \rho_E(0, \dots, 0, 1, t_N) (dd^c \rho_E(0, \dots, 0, 1, t_N) + \rho_E(0, \dots, 0, 1)) \end{aligned}$$

in (2.21) are seen to equal

$$(N-1)d^{\mathbb{C}^{N-1}}(\mathcal{H} \cap E)$$

(where we temporarily write $d^{\mathbb{C}^{N-1}}$ to denote the transfinite diameter in \mathbb{C}^{N-1} for emphasis) by applying (2.21) in \mathbb{C}^{N-1} to the set $\mathcal{H} \cap E$. Hence we have

$$\begin{aligned} (2.22) \quad -\log d(E) &= \frac{1}{N} \int_{\mathbb{C}^{N-1}} \rho_E(1, t_2, \dots, t_N) (dd^c \rho_E(1, t_2, \dots, t_N))^{N-1} \\ &+ \left(\frac{N-1}{N}\right) [-\log d^{\mathbb{C}^{N-1}}(\mathcal{H} \cap E)]. \end{aligned}$$

Theorem 2.7. *For $E \subset \mathbb{C}^N$ a nonpluripolar compact set with an admissible weight function w ,*

$$(2.23) \quad \delta^w(E) = [\exp(- \int_E Q(dd^c V_{E,Q}^*)^N)]^{1/N} \cdot d^w(E).$$

Proof. We first assume that E is locally regular and Q is continuous. It is known in this case that $V_{E,Q} = V_{E,Q}^*$ (cf., [21], Proposition 2.16). As before, we define the circled set

$$F = F(E, w) := \{(t, z) = (t, t\lambda) \in \mathbb{C}^{N+1} : \lambda \in E, |t| = w(\lambda)\}.$$

We claim this is a regular set; i.e., V_F is continuous. First of all, $V_F^*(t, z) = \max[\rho_F(t, z), 0]$ (cf., Proposition 2.2 of [6]) so that it suffices to verify that $\rho_F(t, z)$ is continuous. From Theorem 2.1 and Corollary 2.1 of [6],

$$(2.24) \quad V_{E,Q}(\lambda) = \rho_F(1, \lambda) \text{ on } \mathbb{C}^N$$

which implies, by the logarithmic homogeneity of ρ_F , that $\rho_F(t, z)$ is continuous on $\mathbb{C}^{N+1} \setminus \{t = 0\}$. Corollary 2.1 and equation (2.8) in [6] give that

$$(2.25) \quad \rho_F(0, \lambda) = \rho_{E,Q}(\lambda) \text{ for } \lambda \in \mathbb{C}^N$$

and $\rho_{E,Q}$ is continuous by Theorem 2.5 of [9]. Moreover, the limit exists in the definition of $\rho_{E,Q}$:

$$\rho_{E,Q}(\lambda) := \limsup_{|t| \rightarrow \infty} [V_{E,Q}(t\lambda) - \log |t|] = \lim_{|t| \rightarrow \infty} [V_{E,Q}(t\lambda) - \log |t|];$$

and the limit is uniform in λ (cf., Corollary 4.4 of [11]) which implies, from (2.24) and (2.25), that $\lim_{t \rightarrow 0} \rho_F(t, \lambda) = \rho_F(0, \lambda)$ so that $\rho_F(t, z)$ is continuous. In particular,

$$V_{E,Q}(\lambda) = Q(\lambda) = \rho_F(1, \lambda) \text{ on the support of } (dd^c V_{E,Q})^N$$

so that

$$(2.26) \quad \int_E Q(\lambda) (dd^c V_{E,Q}(\lambda))^N = \int_{\mathbb{C}^N} \rho_F(1, \lambda) (dd^c \rho_F(1, \lambda))^N.$$

On the other hand, $E_\rho^w := \{\lambda \in \mathbb{C}^N : \rho_{E,Q}(\lambda) \leq 0\}$ is a circled set, and, according to eqn. (3.14) in [9], $d^w(E) = d(E_\rho^w)$. But

$$\begin{aligned} \rho_{E,Q}(\lambda) &= \limsup_{|t| \rightarrow \infty} [V_{E,Q}(t\lambda) - \log |t|] \\ &= \limsup_{|t| \rightarrow \infty} [\rho_F(1, t\lambda) - \log |t|] = \limsup_{|t| \rightarrow \infty} \rho_F(1/t, \lambda) = \rho_F(0, \lambda). \end{aligned}$$

Thus

$$E_\rho^w = \{\lambda \in \mathbb{C}^N : \rho_F(0, \lambda) \leq 0\} = F \cap \mathcal{H}$$

where $\mathcal{H} = \{(t, z) \in \mathbb{C}^{N+1} : t = 0\}$ and hence

$$(2.27) \quad d^w(E) = d(E_\rho^w) = d(F \cap \mathcal{H}).$$

From (2.22) applied to $F \subset \mathbb{C}^{N+1}$,

$$\begin{aligned} (2.28) \quad -\log d(F) &= \frac{1}{N+1} \int_{\mathbb{C}^N} \rho_F(1, \lambda) (dd^c \rho_F(1, \lambda))^N \\ &\quad + \left(\frac{N}{N+1}\right) [-\log d(F \cap \mathcal{H})]. \end{aligned}$$

Finally, from (2.20),

$$(2.29) \quad \delta^w(E) = d(F)^{\frac{N+1}{N}};$$

putting together (2.26), (2.27), (2.28) and (2.29) gives the result if E is locally regular and Q is continuous.

The general case follows from approximation. Take a sequence of locally regular compacta $\{E_j\}$ decreasing to E and a sequence of weight functions

$\{w_j\}$ with w_j continuous and admissible on E_j and $w_j \downarrow w$ on E (cf., Lemma 2.3 of [6]). From (2.14) we have

$$(2.30) \quad \lim_{j \rightarrow \infty} d^{w_j}(E_j) = d^w(E).$$

Also, by Corollary 2.1 we have

$$(2.31) \quad \delta^{w_j}(E_j) = d(F_j)^{\frac{N+1}{N}}$$

where

$$F_j = F_j(E_j, w_j) = \{(t(1, \lambda) : \lambda \in E_j, |t| = w_j(\lambda)\}.$$

Since $E_{j+1} \subset E_j$ and $w_{j+1} \leq w_j$, the sets

$$\tilde{F}_j = \tilde{F}_j(E_j, w_j) = \{(t(1, \lambda) : \lambda \in E_j, |t| \leq w_j(\lambda)\}$$

satisfy $\tilde{F}_{j+1} \subset \tilde{F}_j$ and hence

$$d(\tilde{F}_{j+1}) = d(F_{j+1}) \leq d(\tilde{F}_j) = d(F_j).$$

Since $F_j \downarrow F$, we conclude from (2.15) and (2.31) that

$$(2.32) \quad \lim_{j \rightarrow \infty} \delta^{w_j}(E_j) = \delta^w(E).$$

Applying (2.23) to E_j, w_j, Q_j and using (2.30) and (2.32), we conclude that

$$\int_{E_j} Q_j(dd^c V_{E_j, Q_j})^N \rightarrow \int_E Q(dd^c V_{E, Q}^*)^N,$$

completing the proof of (2.23). \square

3. Integrals of Vandermonde determinants.

In this section, we first state and prove the analogue of an “unweighted” generalization to \mathbb{C}^N of Theorem 2.1 of [8] as it has a self-contained proof. We first recall some terminology. Given a compact set $E \subset \mathbb{C}^N$ and a measure ν on E , we say that (E, ν) satisfies the Bernstein-Markov inequality for holomorphic polynomials in \mathbb{C}^N if, given $\epsilon > 0$, there exists a constant $M = M(\epsilon)$ such that for all such polynomials Q_n of degree at most n

$$(3.1) \quad \|Q_n\|_E \leq M(1 + \epsilon)^n \|Q_n\|_{L^2(\nu)}.$$

Theorem 3.1. *Let (E, μ) satisfy a Bernstein-Markov inequality. Then*

$$\lim_{d \rightarrow \infty} Z_d^{1/2l_d^{(N)}} = d(E)$$

where

$$(3.2) \quad Z_d = Z_d(E, \mu) :=$$

$$\int_{E^{m_d^{(N)}}} |VDM(\lambda^{(1)}, \dots, \lambda^{m_d^{(N)}})|^2 d\mu(\lambda^{(1)}) \cdots d\mu(\lambda^{m_d^{(N)}}).$$

Proof. Since $VDM(\zeta_1, \dots, \zeta_n) = \det[e_i(\zeta_j)]_{i,j=1,\dots,n}$ for any positive integer n , if we apply the Gram-Schmidt procedure to the monomials $e_1, \dots, e_{m_d^{(N)}}$ to obtain orthogonal polynomials $q_1, \dots, q_{m_d^{(N)}}$ with respect to μ where $q_j \in P_j$ has minimal $L^2(\mu)$ -norm among all such polynomials, we get, upon using elementary row operations on $VDM(\zeta_1, \dots, \zeta_{m_d^{(N)}})$ and expanding the determinant (cf., [14] Chapter 5 or section 2 of [8])

(3.3)

$$\int_{E^{m_d^{(N)}}} |VDM(\zeta_1, \dots, \zeta_{m_d^{(N)}})|^2 d\mu(\zeta_1) \cdots d\mu(\zeta_{m_d^{(N)}}) = m_d^{(N)}! \prod_{j=1}^{m_d^{(N)}} \|q_j\|_{L^2(\mu)}^2.$$

Let $t_{\alpha,E} \in P(\alpha)$ be a Chebyshev polynomial; i.e., $\|t_{\alpha,E}\|_E = Y_1(\alpha)$. Then Theorem 2.6 shows that

$$\lim_{d \rightarrow \infty} \left(\prod_{|\alpha| \leq d} \|t_{\alpha,E}\|_E \right)^{1/l_d} = \tau(Y_1)$$

since

$$\lim_{d \rightarrow \infty} (m_d^{(N)}!)^{1/l_d^{(N)}} = 1.$$

Zaharjuta's theorem (2.9) shows that $\tau(Y_1) = d(E)$ so we need show that

$$(3.4) \quad \lim_{d \rightarrow \infty} \left(\prod_{|\alpha| \leq d} \|t_{\alpha,E}\|_E \right)^{1/l_d} = \lim_{d \rightarrow \infty} \left(\prod_{|\alpha| \leq d} \|q_\alpha\|_{L^2(\mu)} \right)^{1/l_d}.$$

This follows from the Bernstein-Markov property. First note that

$$\|q_\alpha\|_{L^2(\mu)} \leq \|t_{\alpha,E}\|_{L^2(\mu)} \leq \mu(E) \cdot \|t_{\alpha,E}\|_E$$

from the $L^2(\mu)$ -norm minimality of q_α ; then, given $\epsilon > 0$, the Bernstein-Markov property and the sup-norm minimality of $t_{\alpha,E}$ give

$$\|t_{\alpha,E}\|_E \leq \|q_\alpha\|_E \leq M(1 + \epsilon)^{|\alpha|} \|q_\alpha\|_{L^2(\mu)}$$

for some $M = M(\epsilon) > 0$. Taking products of these inequalities over $|\alpha| \leq d$; taking l_d -th roots; and letting $\epsilon \rightarrow 0$ gives the result. This reasoning is adapted from the proof of Theorem 3.3 in [7]. \square

A weighted polynomial on E is a function of the form $w(z)^n p_n(z)$ where p_n is a holomorphic polynomial of degree at most n . Let μ be a measure with support in E such that (E, w, μ) satisfies a Bernstein-Markov inequality for weighted polynomials (referred to as a *weighted B-M inequality* in [6]):

given $\epsilon > 0$, there exists a constant $M = M(\epsilon)$ such that for all weighted polynomials $w^n p_n$

$$(3.5) \quad \|w^n p_n\|_E \leq M(1 + \epsilon)^n \|w^n p_n\|_{L^2(\mu)}.$$

Generalizing Theorem 3.1, we have the following result.

Theorem 3.2. *Let (E, w, μ) satisfy a Bernstein-Markov inequality (3.5) for weighted polynomials. Then*

$$\lim_{d \rightarrow \infty} Z_d^{1/2l_d^{(N)}} = \delta^w(E)$$

where

$$(3.6) \quad Z_d = Z_d(E, w, \mu) := \int_{E^{m_d^{(N)}}} |VDM(\lambda^{(1)}, \dots, \lambda^{(m_d^{(N)})})|^2 \times \\ w(\lambda^{(1)})^{2d} \cdots w(\lambda^{(m_d^{(N)})})^{2d} d\mu(\lambda^{(1)}) \cdots d\mu(\lambda^{(m_d^{(N)})}).$$

The proof of Theorem 3.2 follows along the lines of section 3 of [8]. Let $E \subset \mathbb{C}^N$ be a nonpluripolar compact set with an admissible weight function w and let μ be a measure with support in E such that (E, w, μ) satisfies a Bernstein-Markov inequality for weighted polynomials. The integrand

$$|VDM(\lambda^{(1)}, \dots, \lambda^{(m_d^{(N)})})|^2 \cdot w(\lambda^{(1)})^{2d} \cdots w(\lambda^{(m_d^{(N)})})^{2d}$$

in the definition of Z_d in (3.6) has a maximal value on $E^{m_d^{(N)}}$ whose $1/2l_d^{(N)}$ root tends to $\delta^w(E)$. To show that the integrals themselves have the same property, we begin by constructing the circled set $F \subset \mathbb{C}^{N+1}$ defined as in section 4:

$$F = F(E, w) := \{(t, z) = (t, t\lambda) \in \mathbb{C}^{N+1} : \lambda \in E, |t| = w(\lambda)\}.$$

We construct a measure ν on F associated to μ such that (F, ν) satisfies the Bernstein-Markov property for holomorphic polynomials in \mathbb{C}^{N+1} ; i.e., (3.1) holds. Define

$$\nu := m_\lambda \otimes \mu, \quad \lambda \in E$$

where m_λ is normalized Lebesgue measure on the circle $|t| = w(\lambda)$ in the complex t -plane given by

$$C_\lambda := \{(t, t\lambda) \in \mathbb{C}^{N+1} : t \in \mathbb{C}\}.$$

That is, if ϕ is continuous on F ,

$$\int_F \phi(t, z) d\nu(t, z) = \int_E \left[\int_{C_\lambda} \phi(t, t\lambda) dm_\lambda(t) \right] d\mu(\lambda).$$

Equivalently, if $\pi : \mathbb{C}^{N+1} \rightarrow \mathbb{C}^N$ via $\pi(t, z) = z/t := \lambda$, then $\pi_*(\nu) = \mu$. The fact that (F, ν) satisfies the Bernstein-Markov property follows from

Theorem 3.1 of [6]. Moreover, if $p_1(t, z)$ and $p_2(t, z)$ are two homogeneous polynomials in \mathbb{C}^{N+1} of degree d , say, and we write

$$p_j(t, z) = p_j(t, t\lambda) = t^d p_j(1, \lambda) =: t^d G_j(\lambda), \quad j = 1, 2$$

for univariate G_j , then it is straightforward to see that

$$(3.7) \quad \int_F p_1(t, z) \overline{p_2(t, z)} d\nu(t, z) = \int_E G_1(\lambda) \overline{G_2(\lambda)} w(\lambda)^{2d} d\mu(\lambda)$$

(cf., [6], Lemma 3.1 and its proof). Note that if

$$p(t, z) = t^i z^\alpha = t^i z_1^{\alpha_1} \cdots z_N^{\alpha_N}$$

with $|\alpha| = \alpha_1 + \cdots + \alpha_N = d - i$, then

$$p(t, z) = t^d (z/t)^\alpha = t^d G(\lambda) = t^d \cdot \lambda_1^{\alpha_1} \cdots \lambda_N^{\alpha_N}$$

where $G(\lambda) = \lambda^\alpha = \lambda_1^{\alpha_1} \cdots \lambda_N^{\alpha_N}$.

Proposition 3.1. *Let*

$$\begin{aligned} \tilde{Z}_d := & \int_{F^{m_d^{(N)}}} |VDMH_d((t_1, z^{(1)}), \dots, (t_{m_d^{(N)}}, z^{(m_d^{(N)})}))|^2 \\ & d\nu(t_1, z^{(1)}) \cdots d\nu(t_{m_d^{(N)}}, z^{(m_d^{(N)})}). \end{aligned}$$

Then $\tilde{Z}_d = Z_d$ where $m_d^{(N)} = \binom{N+d}{d}$ and (recall (3.6))

$$\begin{aligned} Z_d = & \int_{E^{m_d^{(N)}}} |VDM(\lambda^{(1)}, \dots, \lambda^{(m_d^{(N)})})|^2 \times \\ & w(\lambda^{(1)})^{2d} \cdots w(\lambda^{(m_d^{(N)})})^{2d} d\mu(\lambda^{(1)}) \cdots d\mu(\lambda^{(m_d^{(N)})}). \end{aligned}$$

Proof. Recall from section 2 that the d -homogeneous Vandermonde determinant $VDMH_d((t_1, z^{(1)}), \dots, (t_{m_d^{(N)}}, z^{(m_d^{(N)})}))$ equals

$$\det \begin{bmatrix} t_1^d & t_2^d & \cdots & t_{m_d^{(N)}}^d \\ \vdots & \vdots & \ddots & \vdots \\ e_{m_d^{(N)}}(z^{(1)}) & e_{m_d^{(N)}}(z^{(2)}) & \cdots & e_{m_d^{(N)}}(z^{(m_d^{(N)})}) \end{bmatrix}.$$

Expanding this determinant in \tilde{Z}_d gives

$$\begin{aligned} \tilde{Z}_d = & \sum_{I, S} \sigma(I) \cdot \sigma(S) \left[\int_F t_1^{d-\deg(e_{i_1})} e_{i_1}(z^{(1)}) \overline{t_1^{d-\deg(e_{s_1})} e_{s_1}(z^{(1)})} d\nu(t_1, z^{(1)}) \cdots \right. \\ & \left. \cdots \int_F t_{m_d^{(N)}}^{d-\deg(e_{i_{m_d^{(N)}}})} e_{i_{m_d^{(N)}}}(z^{(m_d^{(N)})}) \overline{t_{m_d^{(N)}}^{d-\deg(e_{s_{m_d^{(N)}}})} e_{s_{m_d^{(N)}}}(z^{(m_d^{(N)})})} d\nu(t_{m_d^{(N)}}, z^{(m_d^{(N)})}) \right] \end{aligned}$$

where $I = (i_1, \dots, i_{m_d^{(N)}})$ and $S = (s_1, \dots, s_{m_d^{(N)}})$ are permutations of $(1, \dots, m_d^{(N)})$ and $\sigma(I)$ is the sign of I (+1 if I is even; -1 if I is odd). Expanding the ordinary Vandermonde determinant in Z_d gives

$$\begin{aligned} Z_d &= \sum_{I,S} \sigma(I) \cdot \sigma(S) \left[\int_E e_{i_1}(\lambda^{(1)}) \overline{e_{s_1}(\lambda^{(1)})} w(\lambda^{(1)})^{2d} d\mu(\lambda^{(1)}) \cdots \right. \\ &\quad \left. \cdots \int_E e_{i_{m_d^{(N)}}}(\lambda^{(m_d^{(N)})}) \overline{e_{s_{m_d^{(N)}}}(\lambda^{(m_d^{(N)})})} w(\lambda^{(m_d^{(N)})})^{2d} d\mu(\lambda^{(m_d^{(N)})}) \right]. \end{aligned}$$

Since $|t_j| = w(\lambda^{(j)})$, using (3.7) completes the proof. \square

We need to work in \mathbb{C}^{N+1} with the \tilde{Z}_d integrals and verify the following.

Proposition 3.2. *We have*

$$\lim_{n \rightarrow \infty} \tilde{Z}_d^{1/2dm_d^{(N)}} = d^{(H)}(F).$$

Proof. Fix d and consider the $m_d^{(N)}$ monomials

$$t^d, t^{d-1}z_1, \dots, z_N^d,$$

utilized in $\tilde{VDMH}_d((t_1, z^{(1)}), \dots, (t_n, z^{(m_d^{(N)})}))$. Use Gram-Schmidt in $L^2(\nu)$ to obtain orthogonal homogeneous polynomials

$$q_1^{(H)}(t, z) = t^d, q_2^{(H)}(t, z) = t^{d-1}z_1 + \dots, \dots, q_{m_d^{(N)}}^{(H)}(t, z) = z_N^d + \dots.$$

Then

$$\tilde{VDMH}_d((t_1, z^{(1)}), \dots, (t_{m_d^{(N)}}, z^{(m_d^{(N)})})) = \det[q_i^{(H)}(t_j, z^{(j)})]_{i,j=1,\dots,m_d^{(N)}}.$$

By orthogonality, as in (3.3), we obtain

$$\tilde{Z}_d = m_d^{(N)}! \|q_1^{(H)}\|_{L^2(\nu)}^2 \cdots \|q_{m_d^{(N)}}^{(H)}\|_{L^2(\nu)}^2.$$

Note that from (2.2) and (2.3) $(m_d^{(N)}!)^{1/2dm_d^{(N)}} \rightarrow 1$ as $d \rightarrow \infty$. Now from Lemma 2.5 we have

$$\lim_{d \rightarrow \infty} \left(\prod_{|\alpha|=d} \|t_{\alpha,F}^{(H)}\|_F \right)^{1/dm_d^{(N)}} = \tau(Y_2) = \tau(Y_1) = d^{(H)}(F).$$

Thus we need to show that

$$\lim_{d \rightarrow \infty} \left(\prod_{|\alpha|=d} \|t_{\alpha,F}^{(H)}\|_F \right)^{1/dm_d^{(N)}} = \lim_{d \rightarrow \infty} \left(\prod_{i=1}^{m_d^{(N)}} \|q_i^{(H)}\|_{L^2(\nu)} \right)^{1/dm_d^{(N)}}.$$

This is analogous to (3.4) in the proof of Theorem 3.1 and it follows in the same manner from the Bernstein-Markov property for (F, ν) and the minimality properties of $t_{\alpha, F}^{(H)}$ and $q_i^{(H)}$. \square

Combining Propositions 3.1 and 3.2 with equation (2.20) and the second equation in (2.3) completes the proof of Theorem 3.2. \square

As a corollary, we get a “large deviation” result, which follows easily from Theorem 3.2. Define a probability measure \mathcal{P}_d on $E^{m_d^{(N)}}$ via, for a Borel set $A \subset E^{m_d^{(N)}}$,

$$\mathcal{P}_d(A) := \frac{1}{Z_d} \int_A |VDM(z_1, \dots, z_{m_d^{(N)}})|^2 w(z_1)^{2d} \cdots w(z_{m_d^{(N)}})^{2d} d\mu(z_1) \cdots d\mu(z_{m_d^{(N)}}).$$

Proposition 3.3. *Given $\eta > 0$, define*

$$A_{d,\eta} := \{(z_1, \dots, z_{m_d^{(N)}}) \in E^{m_d^{(N)}} : |VDM(z_1, \dots, z_{m_d^{(N)}})|^2 w(z_1)^{2d} \cdots w(z_n)^{2d} \geq (\delta^w(E) - \eta)^{2l_d}\}.$$

Then there exists $d^ = d^*(\eta)$ such that for all $d > d^*$,*

$$\mathcal{P}_d(E^{m_d^{(N)}} \setminus A_{d,\eta}) \leq (1 - \frac{\eta}{2\delta^w(E)})^{2l_d}.$$

Proof. From Theorem 3.2, given $\epsilon > 0$,

$$Z_d \geq [\delta^w(E) - \epsilon]^{2l_d}$$

for $d \geq d(\epsilon)$. Thus

$$\begin{aligned} \mathcal{P}_d(E^{m_d^{(N)}} \setminus A_{d,\eta}) &= \\ \frac{1}{Z_d} \int_{E^{m_d^{(N)}} \setminus A_{d,\eta}} |VDM(z_1, \dots, z_{m_d^{(N)}})|^2 w(z_1)^{2d} \cdots w(z_n)^{2d} d\mu(z_1) \cdots d\mu(z_{m_d^{(N)}}) \\ &\leq \frac{[\delta^w(E) - \eta]^{2l_d}}{[\delta^w(E) - \epsilon]^{2l_d}} \end{aligned}$$

if $d \geq d(\epsilon)$. Choosing $\epsilon < \eta/2$ and $d^* = d(\epsilon)$ gives the result. \square

Finally, we state a version of (1.2) for Γ an unbounded cone in \mathbb{R}^N with $\Gamma = \text{int}\overline{\Gamma}$. Precisely, our set-up is the following. Let $R(x) = R(x_1, \dots, x_N)$ be a polynomial in N (real) variables $x = (x_1, \dots, x_N)$ and let

$$(3.8) \quad d\mu(x) := |R(x)|dx = |R(x_1, \dots, x_N)|dx_1 \cdots dx_N.$$

Next, let $w(x) = \exp(-Q(x))$ where $Q(x)$ satisfies the inequality

$$(3.9) \quad Q(x) \geq c|x|^\gamma$$

for all $x \in \Gamma$ for some $c, \gamma > 0$.

Theorem 3.3. Let $S_w := \text{supp}(dd^c V_{\Gamma, Q})^N$ where Q is defined as in (3.9). With μ defined in (3.8),

$$\lim_{d \rightarrow \infty} Z_d^{1/2l_d^{(N)}} = \delta^w(S_w)$$

where

$$(3.10) \quad Z_d = Z_d(\Gamma, w, \mu) := \int_{\Gamma^{m_d^{(N)}}} |VDM(\lambda^{(1)}, \dots, \lambda^{(m_d^{(N)})})|^2 \times \\ w(\lambda^{(1)})^{2d} \cdots w(\lambda^{(m_d^{(N)})})^{2d} d\mu(\lambda^{(1)}) \cdots d\mu(\lambda^{(m_d^{(N)})}).$$

Remark. The integrals considered in Theorem 3.3 may be considered as multivariate versions (i.e., with a multivariable Vandermonde determinant in the integrand rather than a one-variable Vandermonde determinant) of integrals of the form

$$\int_{\mathbb{R}^d} |VDM(\lambda_1, \dots, \lambda_d)|^2 e^{-dQ(\lambda_1)} \cdots e^{-dQ(\lambda_d)} d\lambda_1 \cdots d\lambda_d$$

considered in [14], Chapter 6, arising in the joint probability distribution of eigenvalues of certain random matrix ensembles. They are also multivariate versions of Selberg integrals of Laguerre type (cf., [18], equation (17.6.5)) which, after rescaling by a factor of d , are of the form, for $\Gamma = [0, \infty) \subset \mathbb{R}$ and $\alpha > 0$,

$$\int_{\Gamma^d} |VDM(\lambda_1, \dots, \lambda_d)|^2 e^{-d\lambda_1} \cdots e^{-d\lambda_d} \left(\prod_{j=1}^d \lambda_j^\alpha \right) d\lambda_1 \cdots d\lambda_d.$$

Proof. We begin by observing that

$$(3.11) \quad VDM(\lambda^{(1)}, \dots, \lambda^{(m_d^{(N)})})^2 \cdot w(\lambda^{(1)})^{2d} \cdots w(\lambda^{(m_d^{(N)})})^{2d}$$

(the integrand in (3.10) with the absolute value removed from the VDM) becomes, if all but one of the $m_d^{(N)} - 1$ variables are fixed, a weighted polynomial in the remaining variable. Since $w(x)$ is continuous, by Theorem 2.6 in Appendix B of [20], a weighted polynomial attains its maximum on $S_w \subset \Gamma$. Hence the maximum value of (3.11) on $\Gamma^{m_d^{(N)}}$ is attained on $(S_w)^{m_d^{(N)}}$. Since S_w has compact support (cf., Lemma 2.2 of Appendix B of [20]), we can take $T > 0$ sufficiently large with $S_w \subset \Gamma \cap B_T$ where $B_T := \{x \in \mathbb{R}^N : |x| \leq T\}$ and

$$\delta^w(S_w) = \delta^w(\Gamma \cap B_T).$$

We need the following result.

Lemma 3.4. *For all $T > 0$ sufficiently large, there exists $M = M(T) > 0$ with*

$$\|w^d p\|_{L^2(\Gamma, \mu)} \leq M \|w^d p\|_{L^2(\Gamma \cap B_T, \mu)}$$

if $p = p(x)$ is a polynomial of degree d .

Proof. By Theorem 2.6 (ii) in Appendix B of [20], we have

$$|w(x)^d p(x)| \leq \|w^d p\|_{S_w} e^{d(V_{\Gamma, Q}(x) - Q(x))}$$

for all $x \in \Gamma$. Since $V_{\Gamma, Q} \in L(\mathbb{C}^N)$ and $Q(x) \geq c|x|^\gamma$ for $x \in \Gamma$, there is a $c_0 > 0$ with

$$|w(x)^d p(x)| \leq \|w^d p\|_{S_w} e^{-c_0 d|x|^\gamma}$$

for all $x \in \Gamma \cap B_T$ for T sufficiently large. Hence

$$\|w^d p\|_{L^2(\Gamma, \mu)} \leq \|w^d p\|_{L^2(\Gamma \cap B_T, \mu)} + \|w^d p\|_{S_w} \int_{\Gamma \cap \{|x| \geq T\}} e^{-c_0 d|x|^\gamma} |R(x)| dx.$$

Now $(\Gamma \cap B_T, \mu)$ satisfies the Bernstein-Markov property ([10], Theorem 2.1); thus by [6] Theorem 3.2, the triple $(\Gamma \cap B_T, w, \mu)$ satisfies the weighted Bernstein-Markov property. Thus, given $\epsilon > 0$, there is $M_1 = M_1(\epsilon) > 0$ with

$$\|w^d p\|_{S_w} = \|w^d p\|_{\Gamma \cap B_T} \leq M_1(1 + \epsilon)^d \|w^d p\|_{L^2(\Gamma \cap B_T, \mu)}.$$

A simple estimate shows that

$$\int_{|x| \geq T} e^{-c_0 d|x|^\gamma} |R(x)| dx \leq e^{-c' d}$$

for some $c' > 0$. The result now follows by choosing ϵ sufficiently small. \square

We now expand the integrands in the formulas for $Z_d(\Gamma) := Z_d(\Gamma, w, \mu)$ and in $Z_d(\Gamma \cap B_T) := Z_d(\Gamma \cap B_T, w|_{\Gamma \cap B_T}, \mu|_{\Gamma \cap B_T})$ as a product of L^2 -norms of orthogonal polynomials as in (3.3), and then proceed as in the proof of Corollary 2.1 in section 5 of [8] to conclude that

$$\lim_{d \rightarrow \infty} Z_d(\Gamma)^{1/2l_d^{(N)}} = \lim_{d \rightarrow \infty} Z_d(\Gamma \cap B_T)^{1/2l_d^{(N)}} = \delta^w(\Gamma \cap B_T) = \delta^w(S_w).$$

\square

4. Final remarks and questions.

In this section we discuss some further results in the literature and pose some questions. Recall from section 2 that a d -th weighted Fekete set for $E \subset \mathbb{C}^N$ and an admissible weight w on E is a set of m_d points $\zeta_1^{(d)}, \dots, \zeta_{m_d}^{(d)} \in E$ with the property that

$$|W(\zeta_1, \dots, \zeta_{m_d})| = \sup_{\xi_1, \dots, \xi_{m_d} \in E} |W(\xi_1, \dots, \xi_{m_d})|$$

where W is defined in (2.16). In [9] the authors asked if the sequence of probability measures

$$\mu_d := \frac{1}{m_d} \sum_{j=1}^{m_d} \langle \zeta_j^{(d)} \rangle, \quad d = 1, 2, \dots,$$

where $\langle z \rangle$ denotes the point mass at z and $\{\zeta_1^{(d)}, \dots, \zeta_{m_d}^{(d)}\}$ is a d -th weighted Fekete set for E and w , has a unique weak-* limit, and, if so, whether this limit is the Monge-Ampere measure, $\mu_{eq}^w := (dd^c V_{E,Q}^*)^N$. From the proof of Proposition 2.1, a d -th weighted Fekete set for E and w corresponds to a d -th homogeneous Fekete set for the circled set

$$F = F(E, w) := \{(t, z) = (t, t\lambda) \in \mathbb{C}^{N+1} : \lambda \in E, |t| = w(\lambda)\};$$

i.e., a set of $m_d^{(N)} = h_d^{(N+1)}$ points in F which maximize the corresponding homogeneous Vandermonde determinant (2.11) for F . From Theorem 2.2 of [6], to verify this conjecture for $E \subset \mathbb{C}^N$ and an admissible weight w it suffices to verify it for homogeneous Fekete points associated to circled sets in \mathbb{C}^{N+1} .

Suppose now that μ is a measure on E such that (E, w, μ) satisfies a Bernstein-Markov inequality for weighted polynomials. Define the probability measures

$$\mu_d(z) := \frac{1}{Z_d} R_1^{(d)}(z) w(z)^{2d} d\mu(z)$$

where Z_d is defined in (3.6) and

$$(4.1) \quad R_1^{(d)}(z) := \int_{E^{m_d-1}} |VDM(\lambda^{(1)}, \dots, \lambda^{(m_d-1)}, z)|^2 \cdot w(\lambda^{(1)})^{2d} \cdots w(\lambda^{(m_d-1)})^{2d} d\mu(\lambda^{(1)}) \cdots d\mu(\lambda^{(m_d-1)}).$$

We observe that with the notation in (4.1) and (3.6)

$$(4.2) \quad \frac{R_1^{(d)}(z)}{Z_d} = \frac{1}{m_d} \sum_{j=1}^{m_d} |q_j^{(d)}(z)|^2$$

where $q_1^{(d)}, \dots, q_{m_d}^{(d)}$ are orthonormal polynomials with respect to the measure $w(z)^{2d} d\mu(z)$ forming a basis for the polynomials of degree at most d . To verify (4.2), we refer the reader to the argument in Remark 2.1 of [8]. Forming the sequence of Christoffel functions $K_d(z) := \sum_{j=1}^{m_d} |q_j^{(d)}(z)|^2$, in [8] Theorem 2.2 it was shown that if $N = 1$ then $\mu_d(z) \rightarrow \mu_{eq}^w(z)$ weak-*; i.e.,

$$(4.3) \quad \frac{1}{m_d} K_d(z) w(z)^{2d} d\mu(z) \rightarrow \mu_{eq}^w(z) \text{ weak-*}.$$

We conjecture that (4.3) should hold in \mathbb{C}^N for $N > 1$. To this end, we remark that if $E = \overline{D}$ where D is a smoothly bounded domain in \mathbb{R}^N , it follows from the proof of Theorem 1.3 in [1] that $\mu_{eq} := (dd^c V_E^*)^N = c(x)dx$ is absolutely continuous with respect to \mathbb{R}^N -Lebesgue measure dx on D ; and if $\mu(x) = f(x)dx$ is also absolutely continuous, then a conjectured version of (4.3) in the unweighted case $w \equiv 1$ is

$$\frac{1}{m_d} K_d(x) f(x) \rightarrow c(x) \text{ on } D.$$

Bos ([12], [13]) has verified this result for centrally symmetric functions $f(x)$ on the unit ball in \mathbb{R}^N and Xu [22] proved this result for certain Jacobi-type functions $f(x)$ on the standard simplex in \mathbb{R}^N . For further results on subsets of \mathbb{R}^1 , see references [10], [13], [15]-[17] in [8]. Berman ([3] and [4]) has shown that if $w = e^{-Q}$ is a smooth admissible weight function on \mathbb{C}^N (recall (2.13)), then $\mu_{eq}^w := (dd^c V_{\mathbb{C}^N, Q}^*)^N = c(z)dz$ is absolutely continuous with respect to \mathbb{C}^N -Lebesgue measure dz on the interior I of the compact set $\{z \in \mathbb{C}^N : V_{\mathbb{C}^N, Q}(z) = Q(z)\}$ and

$$\frac{1}{m_d} K_d(z) Q(z)^d \rightarrow c(z) \text{ a.e. on } I.$$

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